



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	2025 On 02-February-23			Bond Future	166.28	166.0766	166.2751	166.0766	6,278.00
29/11/2022	2025 On 04-May-23			Bond Future	169.59	169.2739	169.5870	169.2739	0.00
29/11/2022	2025 On 03-August-23			Bond Future	171.30	170.9258	171.2953	170.9258	0.00
29/11/2022	2025 On 02-November-23			Bond Future	174.79	174.4804	174.7940	174.4804	0.00
29/11/2022	2025 On 01-February-24			Bond Future	176.42	176.0761	176.4179	176.0761	0.00
29/11/2022	2029 On 02-February-23			Bond Future	119.35	119.4726	119.3537	119.4726	1,392.00
29/11/2022	2029 On 04-May-23			Bond Future	120.44	120.4788	120.4367	120.4788	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	2029 On 03-August-23			Bond Future	122.89	122.8965	122.8892	122.8965	0.00
29/11/2022	2029 On 02-November-23			Bond Future	124.07	124.1240	124.0709	124.1240	0.00
29/11/2022	2029 On 01-February-24			Bond Future	126.49	126.5290	126.4913	126.5290	0.00
29/11/2022	2030 On 02-February-23			Bond Future	10.32	88.6227	10.3184	88.6227	95,254.00
29/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	41	0	41	0	102.00
29/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	90	0	90	0	388.00
29/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	5604	5	5604	5	5,000.00
29/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	4013	4	4013	4	0.00
29/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	4156	4	4156	4	0.00
29/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	889	1	889	1	0.00
29/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	612	1	612	1	388.00
29/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	773	1	773	1	0.00
29/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	560	1	560	1	0.00
29/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	81	0	81	0	0.00
29/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4852	5	4852	5	5,000.00
29/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	854	1	854	1	0.00
29/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	871	1	871	1	0.00
29/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	573	1	573	1	0.00
29/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	126	0	126	0	0.00
29/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	411	0	411	0	0.00
29/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	3459	4	3459	4	102.00
29/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	5381	6	5381	6	0.00
29/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	2508	3	2508	3	102.00
29/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	2300	2	2300	2	0.00
29/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	330	0	330	0	0.00
29/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	6119	6	6119	6	0.00
29/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	5933	6	5933	6	0.00
29/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	445	0	445	0	388.00
29/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	7220	7	7220	7	0.00
29/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	2995	3	2995	3	0.00
29/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	2860	3	2860	3	0.00
29/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	2961	3	2961	3	0.00
29/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	2358	2	2358	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	2329	2	2329	2	0.00
29/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	474	1	474	1	0.00
29/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	240	0	240	0	0.00
29/11/2022	2030 On 04-May-23			Bond Future	10.44	90.3083	10.4376	90.3083	0.00
29/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	9171	9	9171	9	0.00
29/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	5945	6	5945	6	0.00
29/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	7348	7	7348	7	0.00
29/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	8935	9	8935	9	0.00
29/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2806	3	2806	3	0.00
29/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	1056	1	1056	1	150.00
29/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	3079	3	3079	3	350.00
29/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	5051	5	5051	5	0.00
29/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2524	2	2524	2	479.00
29/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2757	3	2757	3	0.00
29/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2781	3	2781	3	0.00
29/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	1172	1	1172	1	479.00
29/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1326	1	1326	1	388.00
29/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1674	2	1674	2	1,080.00
29/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	573	1	573	1	388.00
29/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	7043	7	7043	7	0.00
29/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	4930	5	4930	5	0.00
29/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	3624	4	3624	4	0.00
29/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4278	4	4278	4	0.00
29/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	4630	5	4630	5	0.00
29/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2377	3	2377	3	0.00
29/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2396	3	2396	3	0.00
29/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	2601	3	2601	3	0.00
29/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1194	1	1194	1	150.00
29/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2152	2	2152	2	0.00
29/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2357	2	2357	2	0.00
29/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	428	0	428	0	479.00
29/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	645	1	645	1	1,080.00
29/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	935	1	935	1	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	394	0	394	0	350.00
29/11/2022	2030 On 03-August-23			Bond Future	10.56	88.0930	10.5587	88.0930	0.00
29/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	8901	9	8901	9	0.00
29/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	5091	5	5091	5	0.00
29/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	9860	10	9860	10	0.00
29/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	5034	5	5034	5	0.00
29/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2675	3	2675	3	1,012.00
29/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	3229	3	3229	3	350.00
29/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	5062	5	5062	5	0.00
29/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	1761	2	1761	2	0.00
29/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	2842	3	2842	3	0.00
29/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	1785	2	1785	2	0.00
29/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	603	1	603	1	350.00
29/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3354	4	3354	4	0.00
29/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	763	1	763	1	1,012.00
29/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	1773	2	1773	2	0.00
29/11/2022	2030 On 02-November-23			Bond Future	10.68	89.9076	10.6776	89.9076	0.00
29/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	3425	3	3425	3	0.00
29/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	3401	3	3401	3	0.00
29/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	3377	3	3377	3	0.00
29/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	2874	3	2874	3	0.00
29/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	2857	3	2857	3	0.00
29/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	2840	3	2840	3	0.00
29/11/2022	2030 On 01-February-24			Bond Future	10.83	87.6229	10.8308	87.6229	0.00
29/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4598	4	4598	4	0.00
29/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	4573	4	4573	4	0.00
29/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4623	4	4623	4	0.00
29/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2509	3	2509	3	0.00
29/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2536	3	2536	3	0.00
29/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2522	3	2522	3	0.00
29/11/2022	2032 On 02-February-23			Bond Future	10.86	87.8344	10.8618	87.8344	113,602.00
29/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	37	0	37	0	454.00
29/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	9111	9	9111	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	5297	5	5297	5	0.00
29/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	767	1	767	1	0.00
29/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	783	1	783	1	0.00
29/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	459	0	459	0	0.00
29/11/2022	2032 On 02-February-23	10.30	Call	Bond Future	643	1	643	1	8,000.00
29/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	64	0	64	0	500.00
29/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	243	0	243	0	750.00
29/11/2022	2032 On 02-February-23	11.50	Call	Bond Future	3963	4	3963	4	0.00
29/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	4697	5	4697	5	0.00
29/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	980	1	980	1	0.00
29/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1346	1	1346	1	750.00
29/11/2022	2032 On 02-February-23	11.45	Call	Bond Future	3775	4	3775	4	0.00
29/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	533	1	533	1	500.00
29/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	800	1	800	1	0.00
29/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	3213	3	3213	3	0.00
29/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	3911	4	3911	4	0.00
29/11/2022	2032 On 02-February-23	11.45	Put	Bond Future	828	1	828	1	8,000.00
29/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	2338	2	2338	2	0.00
29/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	2863	3	2863	3	454.00
29/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	587	1	587	1	0.00
29/11/2022	2032 On 02-February-23	11.50	Put	Bond Future	772	1	772	1	8,000.00
29/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	5260	5	5260	5	0.00
29/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	7617	8	7617	8	0.00
29/11/2022	2032 On 02-February-23	10.30	Put	Bond Future	3590	4	3590	4	0.00
29/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	4162	4	4162	4	454.00
29/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	3250	3	3250	3	0.00
29/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	3286	3	3286	3	0.00
29/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	471	1	471	1	500.00
29/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	117	0	117	0	750.00
29/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	8513	9	8513	9	0.00
29/11/2022	2032 On 04-May-23			Bond Future	10.98	85.3450	10.9830	85.3450	66,460.00
29/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2857	3	2857	3	0.00
29/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2832	3	2832	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	2240	2	2240	2	400.00
29/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	11556	11	11556	11	0.00
29/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2883	3	2883	3	0.00
29/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	4233	4	4233	4	400.00
29/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3350	3	3350	3	0.00
29/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	391	0	391	0	400.00
29/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4084	4	4084	4	0.00
29/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3400	4	3400	4	0.00
29/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3375	4	3375	4	0.00
29/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2323	2	2323	2	0.00
29/11/2022	2032 On 03-August-23			Bond Future	11.10	87.0389	11.1014	87.0389	2,600.00
29/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	5510	5	5510	5	0.00
29/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5542	5	5542	5	0.00
29/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5573	5	5573	5	0.00
29/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	5985	6	5985	6	5,000.00
29/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2194	2	2194	2	0.00
29/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2384	2	2384	2	0.00
29/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2399	3	2399	3	0.00
29/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2414	3	2414	3	0.00
29/11/2022	2032 On 02-November-23			Bond Future	11.23	84.6707	11.2268	84.6707	0.00
29/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3755	4	3755	4	0.00
29/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3730	4	3730	4	0.00
29/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3781	4	3781	4	0.00
29/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	3718	4	3718	4	0.00
29/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	3763	4	3763	4	0.00
29/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	3740	4	3740	4	0.00
29/11/2022	2032 On 01-February-24			Bond Future	11.38	86.2894	11.3774	86.2894	0.00
29/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	5332	5	5332	5	0.00
29/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	5303	5	5303	5	0.00
29/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	5275	5	5275	5	0.00
29/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	3205	3	3205	3	0.00
29/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	3188	3	3188	3	0.00
29/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	3172	3	3172	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	2033 On 02-February-23			Bond Future	114.26	114.2879	114.2570	114.2879	7,298.00
29/11/2022	2033 On 04-May-23			Bond Future	115.15	115.1031	115.1469	115.1031	0.00
29/11/2022	2033 On 03-August-23			Bond Future	117.49	117.4126	117.4918	117.4126	0.00
29/11/2022	2033 On 02-November-23			Bond Future	118.47	118.4348	118.4719	118.4348	0.00
29/11/2022	2033 On 01-February-24			Bond Future	120.78	120.7298	120.7831	120.7298	0.00
29/11/2022	2037 On 02-February-23			Bond Future	11.44	79.7583	11.4367	79.7583	136,025.00
29/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1245	1	1245	1	0.00
29/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1357	1	1357	1	577.00
29/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1202	1	1202	1	0.00
29/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1223	1	1223	1	0.00
29/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	4163	4	4163	4	0.00
29/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	3592	4	3592	4	0.00
29/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	3632	4	3632	4	0.00
29/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3361	3	3361	3	0.00
29/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1134	1	1134	1	577.00
29/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	3553	4	3553	4	0.00
29/11/2022	2037 On 04-May-23			Bond Future	11.56	81.2754	11.5565	81.2754	0.00
29/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	11822	12	11822	12	0.00
29/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2929	3	2929	3	0.00
29/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2206	2	2206	2	400.00
29/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4318	4	4318	4	400.00
29/11/2022	2037 On 04-May-23	11.94	Call	Bond Future	4857	5	4857	5	0.00
29/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2875	3	2875	3	0.00
29/11/2022	2037 On 04-May-23	10.95	Call	Bond Future	2027	2	2027	2	703.00
29/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2902	3	2902	3	0.00
29/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4336	4	4336	4	0.00
29/11/2022	2037 On 04-May-23	10.95	Put	Bond Future	5623	6	5623	6	0.00
29/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4368	4	4368	4	0.00
29/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5314	5	5314	5	0.00
29/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	670	1	670	1	400.00
29/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3050	3	3050	3	0.00
29/11/2022	2037 On 04-May-23	11.94	Put	Bond Future	2700	3	2700	3	703.00
29/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4304	4	4304	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	2037 On 03-August-23			Bond Future	11.68	78.6307	11.6777	78.6307	0.00
29/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	5858	6	5858	6	0.00
29/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5791	6	5791	6	0.00
29/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5825	6	5825	6	0.00
29/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3336	3	3336	3	0.00
29/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3356	3	3356	3	0.00
29/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3315	3	3315	3	0.00
29/11/2022	2037 On 02-November-23			Bond Future	11.79	80.2509	11.7946	80.2509	0.00
29/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3908	4	3908	4	0.00
29/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3935	4	3935	4	0.00
29/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3962	4	3962	4	0.00
29/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	5280	5	5280	5	0.00
29/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	5250	5	5250	5	0.00
29/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	5220	5	5220	5	0.00
29/11/2022	2037 On 01-February-24			Bond Future	11.93	77.5305	11.9341	77.5305	0.00
29/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	6122	6	6122	6	0.00
29/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	6153	6	6153	6	0.00
29/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	6185	6	6185	6	0.00
29/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	4079	4	4079	4	0.00
29/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	4100	4	4100	4	0.00
29/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	4121	4	4121	4	0.00
29/11/2022	2038 On 02-February-23			Bond Future	125.83	125.9572	125.8257	125.9572	4,113.00
29/11/2022	2038 On 04-May-23			Bond Future	128.33	128.3824	128.3322	128.3824	1,583.00
29/11/2022	2038 On 03-August-23			Bond Future	128.98	128.9958	128.9824	128.9958	0.00
29/11/2022	2038 On 02-November-23			Bond Future	131.62	131.6789	131.6168	131.6789	0.00
29/11/2022	2038 On 01-February-24			Bond Future	132.17	132.2212	132.1743	132.2212	0.00
29/11/2022	2040 On 02-February-23			Bond Future	11.52	81.3138	11.5239	81.3138	126,043.00
29/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	161	0	161	0	0.00
29/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	175	0	175	0	388.00
29/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1264	1	1264	1	0.00
29/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	4504	4	4504	4	0.00
29/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1241	1	1241	1	0.00
29/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	901	1	901	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	5248	5	5248	5	0.00
29/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	5382	5	5382	5	0.00
29/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1286	1	1286	1	0.00
29/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1450	1	1450	1	563.00
29/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	956	1	956	1	388.00
29/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	4629	5	4629	5	0.00
29/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	3594	4	3594	4	0.00
29/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1179	1	1179	1	563.00
29/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	3891	4	3891	4	0.00
29/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	894	1	894	1	388.00
29/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	932	1	932	1	0.00
29/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	3978	4	3978	4	0.00
29/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	3934	4	3934	4	0.00
29/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	9143	9	9143	9	0.00
29/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	4776	5	4776	5	0.00
29/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	9352	10	9352	10	0.00
29/11/2022	2040 On 04-May-23			Bond Future	11.64	82.8606	11.6401	82.8606	300.00
29/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	11081	11	11081	11	0.00
29/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3434	3	3434	3	486.00
29/11/2022	2040 On 04-May-23	12.05	Call	Bond Future	5375	5	5375	5	0.00
29/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	3224	3	3224	3	0.00
29/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	799	1	799	1	388.00
29/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	3254	3	3254	3	0.00
29/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1574	2	1574	2	486.00
29/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1962	2	1962	2	388.00
29/11/2022	2040 On 04-May-23	11.03	Call	Bond Future	2213	2	2213	2	684.00
29/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	3283	3	3283	3	0.00
29/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	8263	8	8263	8	0.00
29/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1669	2	1669	2	388.00
29/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	4599	5	4599	5	0.00
29/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	7523	8	7523	8	0.00
29/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1003	1	1003	1	486.00
29/11/2022	2040 On 04-May-23	12.05	Put	Bond Future	2901	3	2901	3	684.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	2040 On 04-May-23	11.03	Put	Bond Future	6128	6	6128	6	0.00
29/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	6614	7	6614	7	0.00
29/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	4633	5	4633	5	0.00
29/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	10751	11	10751	11	0.00
29/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	4667	5	4667	5	0.00
29/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4434	5	4434	5	0.00
29/11/2022	2040 On 03-August-23			Bond Future	11.76	79.9968	11.7574	79.9968	0.00
29/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	6240	6	6240	6	0.00
29/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	6276	6	6276	6	0.00
29/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	6312	6	6312	6	0.00
29/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3519	4	3519	4	0.00
29/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3541	4	3541	4	0.00
29/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3563	4	3563	4	0.00
29/11/2022	2040 On 02-November-23			Bond Future	11.87	81.6454	11.8702	81.6454	0.00
29/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	4295	4	4295	4	0.00
29/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	4238	4	4238	4	0.00
29/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	4266	4	4266	4	0.00
29/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	6002	6	6002	6	0.00
29/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	5936	6	5936	6	0.00
29/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	5969	6	5969	6	0.00
29/11/2022	2040 On 01-February-24			Bond Future	12.00	78.7011	12.0041	78.7011	0.00
29/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	6548	6	6548	6	0.00
29/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	6515	6	6515	6	0.00
29/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	6482	6	6482	6	0.00
29/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4607	5	4607	5	0.00
29/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4584	5	4584	5	0.00
29/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4561	5	4561	5	0.00
29/11/2022	2044 On 02-February-23			Bond Future	11.45	78.6602	11.4517	78.6602	81,200.00
29/11/2022	2044 On 02-February-23	10.75	Call	Bond Future	754	1	754	1	2,500.00
29/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1735	2	1735	2	0.00
29/11/2022	2044 On 02-February-23	11.75	Call	Bond Future	3618	4	3618	4	0.00
29/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1626	2	1626	2	0.00
29/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	262	0	262	0	2,840.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1231	1	1231	1	2,840.00
29/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	4662	5	4662	5	0.00
29/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	4234	4	4234	4	0.00
29/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1600	2	1600	2	0.00
29/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1573	2	1573	2	0.00
29/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	3637	4	3637	4	0.00
29/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	3596	4	3596	4	0.00
29/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1416	1	1416	1	0.00
29/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1239	1	1239	1	4,000.00
29/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	3395	4	3395	4	0.00
29/11/2022	2044 On 02-February-23	11.75	Put	Bond Future	1725	2	1725	2	2,500.00
29/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	4251	4	4251	4	0.00
29/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	8355	9	8355	9	0.00
29/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	3555	4	3555	4	0.00
29/11/2022	2044 On 02-February-23	10.75	Put	Bond Future	5529	6	5529	6	0.00
29/11/2022	2044 On 04-May-23			Bond Future	11.56	80.1565	11.5585	80.1565	0.00
29/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	6581	6	6581	6	0.00
29/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	4675	5	4675	5	0.00
29/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	5602	5	5602	5	0.00
29/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3592	3	3592	3	0.00
29/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3560	3	3560	3	0.00
29/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3529	3	3529	3	0.00
29/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	4485	5	4485	5	0.00
29/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	4452	5	4452	5	0.00
29/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3469	4	3469	4	4,115.00
29/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4419	5	4419	5	0.00
29/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	2868	3	2868	3	4,115.00
29/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2370	2	2370	2	1,500.00
29/11/2022	2044 On 03-August-23			Bond Future	11.67	77.3643	11.6658	77.3643	0.00
29/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	6649	6	6649	6	0.00
29/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	6575	6	6575	6	0.00
29/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	6612	6	6612	6	0.00
29/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3634	4	3634	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3612	4	3612	4	0.00
29/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3590	4	3590	4	0.00
29/11/2022	2044 On 02-November-23			Bond Future	11.77	78.9586	11.7685	78.9586	0.00
29/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4695	5	4695	5	0.00
29/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4725	5	4725	5	0.00
29/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4755	5	4755	5	0.00
29/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	5998	6	5998	6	0.00
29/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	6032	6	6032	6	0.00
29/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	6065	6	6065	6	0.00
29/11/2022	2044 On 01-February-24			Bond Future	11.89	76.0881	11.8904	76.0881	0.00
29/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	7064	7	7064	7	0.00
29/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	7098	7	7098	7	0.00
29/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	7132	7	7132	7	0.00
29/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	4770	5	4770	5	0.00
29/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	4793	5	4793	5	0.00
29/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	4816	5	4816	5	0.00
29/11/2022	2046 On 02-February-23			Bond Future	112.09	112.1622	112.0927	112.1622	13,076.00
29/11/2022	2046 On 04-May-23			Bond Future	112.29	112.2889	112.2919	112.2889	4,935.00
29/11/2022	2046 On 03-August-23			Bond Future	114.58	114.5423	114.5787	114.5423	0.00
29/11/2022	2046 On 02-November-23			Bond Future	114.83	114.8377	114.8319	114.8377	0.00
29/11/2022	2046 On 01-February-24			Bond Future	117.07	117.0618	117.0708	117.0618	0.00
29/11/2022	2050 On 02-February-23			Bond Future	112.24	112.2161	112.2361	112.2161	9,540.00
29/11/2022	2050 On 04-May-23			Bond Future	114.47	114.3764	114.4716	114.3764	3,359.00
29/11/2022	2050 On 03-August-23			Bond Future	114.62	114.4894	114.6198	114.4894	0.00
29/11/2022	2050 On 02-November-23			Bond Future	116.96	116.8707	116.9609	116.8707	0.00
29/11/2022	2050 On 01-February-24			Bond Future	117.00	116.8980	117.0041	116.8980	0.00
29/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	AL37 On 02-February-23			Index Future	855.93	855.3130	855.9320	855.3130	0.00
29/11/2022	AL37 On 04-May-23			Index Future	872.76	871.5620	872.7580	871.5620	0.00
29/11/2022	AL37 On 03-August-23			Index Future	890.32	888.8400	890.3220	888.8400	0.00
29/11/2022	AL37 On 02-November-23			Index Future	908.31	907.1160	908.3090	907.1160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	AL37 On 01-February-24			Index Future	925.85	924.5140	925.8500	924.5140	0.00
29/11/2022	AL7T On 02-February-23			Index Future	986.72	984.5830	986.7200	984.5830	0.00
29/11/2022	AL7T On 04-May-23			Index Future	1006.12	1003.2880	1006.1180	1003.2880	0.00
29/11/2022	AL7T On 03-August-23			Index Future	1026.37	1023.1770	1026.3660	1023.1770	0.00
29/11/2022	AL7T On 02-November-23			Index Future	1047.10	1044.2150	1047.1000	1044.2150	0.00
29/11/2022	AL7T On 01-February-24			Index Future	1067.32	1064.2420	1067.3220	1064.2420	0.00
29/11/2022	ALBI On 02-February-23			Index Future	865.82	864.0790	865.8170	864.0790	107.00
29/11/2022	ALBI On 04-May-23			Index Future	882.84	880.4950	882.8380	880.4950	0.00
29/11/2022	ALBI On 03-August-23			Index Future	900.61	897.9500	900.6050	897.9500	0.00
29/11/2022	ALBI On 02-November-23			Index Future	918.80	916.4130	918.7990	916.4130	0.00
29/11/2022	ALBI On 01-February-24			Index Future	936.54	933.9890	936.5420	933.9890	0.00
29/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2022	ES33 On 02-February-23			Bond Future	12.24	75.0981	12.2420	75.0981	350.00
29/11/2022	ES33 On 04-May-23			Bond Future	12.40	72.7508	12.4017	72.7508	0.00
29/11/2022	ES33 On 03-August-23			Bond Future	12.56	74.2115	12.5604	74.2115	0.00
29/11/2022	ES33 On 02-November-23			Bond Future	12.73	71.9610	12.7298	71.9610	0.00
29/11/2022	ES33 On 01-February-24			Bond Future	12.93	73.3521	12.9285	73.3521	0.00
29/11/2022	ES42 On 02-February-23			Bond Future	12.45	73.6232	12.4536	73.6232	4,195.00
29/11/2022	ES42 On 04-May-23			Bond Future	12.60	70.7780	12.5975	70.7780	0.00
29/11/2022	ES42 On 03-August-23			Bond Future	12.74	72.1998	12.7364	72.1998	0.00
29/11/2022	ES42 On 02-November-23			Bond Future	12.88	69.4399	12.8836	69.4399	0.00
29/11/2022	ES42 On 01-February-24			Bond Future	13.05	70.7806	13.0475	70.7806	0.00
29/11/2022	GOVI On 02-February-23			GOVI	853.58	851.8480	853.5780	851.8480	835.00
29/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	27380	1	27380	1	0.00
29/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	27480	1	27480	1	0.00
29/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	27580	1	27580	1	0.00
29/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
29/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
29/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
29/11/2022	GOVI On 04-May-23			GOVI	870.36	868.0310	870.3580	868.0310	0.00
29/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	174780	15	174780	15	0.00
29/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	174980	15	174980	15	0.00
29/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	174880	15	174880	15	0.00
29/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
29/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
29/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
29/11/2022	GOVI On 03-August-23			GOVI	887.87	885.2390	887.8730	885.2390	0.00
29/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	506430	48	506430	48	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	506630	48	506630	48	0.00
29/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	506530	48	506530	48	0.00
29/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
29/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
29/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
29/11/2022	GOVI On 02-November-23			GOVI	905.81	903.4410	905.8100	903.4410	0.00
29/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	200100	18	200100	18	0.00
29/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	200000	18	200000	18	0.00
29/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	199900	18	199900	18	0.00
29/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
29/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
29/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
29/11/2022	GOVI On 01-February-24			GOVI	923.30	920.7680	923.3030	920.7680	0.00
29/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	433230	41	433230	41	0.00
29/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	433130	41	433130	41	0.00
29/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	433030	41	433030	41	0.00
29/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
29/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
29/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
29/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/11/2022	IGOV On 02-February-23			Index Future	318.82	318.8320	318.8210	318.8320	663.00
29/11/2022	IGOV On 04-May-23			Index Future	325.17	324.9660	325.1660	324.9660	16.00
29/11/2022	IGOV On 03-August-23			Index Future	331.79	331.4840	331.7850	331.4840	0.00
29/11/2022	IGOV On 02-November-23			Index Future	338.56	338.3740	338.5620	338.3740	0.00
29/11/2022	IGOV On 01-February-24			Index Future	345.17	344.9370	345.1730	344.9370	0.00
29/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
29/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
29/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.23	92.7750	7.2250	92.7750	68.00
29/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
29/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
29/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.65	92.3550	7.6450	92.3550	0.00
29/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
29/11/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.78	92.2200	7.7800	92.2200	0.00
29/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.80	92.2000	7.8000	92.2000	0.00
29/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.83	92.1750	7.8250	92.1750	75.00
29/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.82	92.1850	7.8150	92.1850	272.00
29/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.78	92.2200	7.7800	92.2200	0.00
29/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.75	92.2500	7.7500	92.2500	0.00
29/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.74	92.2650	7.7350	92.2650	0.00
29/11/2022	R035 On 02-February-23			Bond Future	11.25	88.2467	11.2528	88.2467	167,681.00
29/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	4910	5	4910	5	0.00
29/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	10494	10	10494	10	0.00
29/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1656	2	1656	2	976.00
29/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1682	2	1682	2	0.00
29/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1206	1	1206	1	0.00
29/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1228	1	1228	1	0.00
29/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	372	0	372	0	976.00
29/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	796	1	796	1	388.00
29/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	106	0	106	0	582.00
29/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	119	0	119	0	0.00
29/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	132	0	132	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	4743	5	4743	5	0.00
29/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1250	1	1250	1	0.00
29/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	828	1	828	1	0.00
29/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	734	1	734	1	0.00
29/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	4631	5	4631	5	0.00
29/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	4447	5	4447	5	0.00
29/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	4357	5	4357	5	582.00
29/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	6145	6	6145	6	0.00
29/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	3445	4	3445	4	0.00
29/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	132	0	132	0	976.00
29/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	8562	9	8562	9	0.00
29/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	9066	9	9066	9	0.00
29/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	3483	4	3483	4	0.00
29/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	3521	4	3521	4	0.00
29/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	2807	3	2807	3	582.00
29/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	2840	3	2840	3	0.00
29/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	850	1	850	1	388.00
29/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	8813	9	8813	9	0.00
29/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	899	1	899	1	0.00
29/11/2022	R035 On 04-May-23			Bond Future	11.37	85.4227	11.3700	85.4227	0.00
29/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	3108	3	3108	3	0.00
29/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1336	1	1336	1	491.00
29/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	661	1	661	1	388.00
29/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	7395	7	7395	7	0.00
29/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	2969	3	2969	3	491.00
29/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	3052	3	3052	3	0.00
29/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	3080	3	3080	3	0.00
29/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1645	2	1645	2	388.00
29/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	10289	10	10289	10	0.00
29/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	855	1	855	1	491.00
29/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	6178	6	6178	6	0.00
29/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1522	2	1522	2	388.00
29/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	3965	4	3965	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	9945	10	9945	10	0.00
29/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	6978	7	6978	7	0.00
29/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4115	4	4115	4	0.00
29/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4024	4	4024	4	0.00
29/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	3995	4	3995	4	0.00
29/11/2022	R035 On 03-August-23			Bond Future	11.49	87.1178	11.4862	87.1178	0.00
29/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5870	6	5870	6	0.00
29/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	5903	6	5903	6	0.00
29/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	5937	6	5937	6	0.00
29/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	3147	3	3147	3	0.00
29/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3166	3	3166	3	0.00
29/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3185	3	3185	3	0.00
29/11/2022	R035 On 02-November-23			Bond Future	11.61	84.4067	11.6111	84.4067	0.00
29/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	3963	4	3963	4	0.00
29/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3910	4	3910	4	0.00
29/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3936	4	3936	4	0.00
29/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	4988	5	4988	5	0.00
29/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	5017	5	5017	5	0.00
29/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	4959	5	4959	5	0.00
29/11/2022	R035 On 01-February-24			Bond Future	11.76	86.0207	11.7615	86.0207	0.00
29/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	6118	6	6118	6	0.00
29/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	6181	6	6181	6	0.00
29/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	6149	6	6149	6	0.00
29/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	3910	4	3910	4	0.00
29/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	3929	4	3929	4	0.00
29/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	3890	4	3890	4	0.00
29/11/2022	R186 On 02-February-23			Bond Future	8.77	106.8568	8.7695	106.8568	72,495.00
29/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	454	0	454	0	0.00
29/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	433	0	433	0	0.00
29/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	443	0	443	0	0.00
29/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	1922	2	1922	2	0.00
29/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	1946	2	1946	2	0.00
29/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	1898	2	1898	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	R186 On 04-May-23			Bond Future	8.84	108.8883	8.8379	108.8883	12,188.00
29/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1548	1	1548	1	0.00
29/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1565	1	1565	1	0.00
29/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1582	2	1582	2	0.00
29/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1590	2	1590	2	0.00
29/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1575	2	1575	2	0.00
29/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1604	2	1604	2	0.00
29/11/2022	R186 On 03-August-23			Bond Future	8.90	105.7443	8.8978	105.7443	0.00
29/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3422	3	3422	3	0.00
29/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3464	3	3464	3	0.00
29/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3443	3	3443	3	0.00
29/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1003	1	1003	1	0.00
29/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1010	1	1010	1	0.00
29/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	995	1	995	1	0.00
29/11/2022	R186 On 02-November-23			Bond Future	8.96	107.9218	8.9626	107.9218	0.00
29/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4695	5	4695	5	0.00
29/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2662	3	2662	3	0.00
29/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2644	3	2644	3	0.00
29/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2248	2	2248	2	1,715.00
29/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2680	3	2680	3	0.00
29/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1489	2	1489	2	0.00
29/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1507	2	1507	2	0.00
29/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1498	2	1498	2	0.00
29/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	795	1	795	1	1,715.00
29/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1736	2	1736	2	0.00
29/11/2022	R186 On 01-February-24			Bond Future	9.08	104.6834	9.0784	104.6834	0.00
29/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2758	3	2758	3	0.00
29/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2741	3	2741	3	0.00
29/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2725	3	2725	3	0.00
29/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1645	2	1645	2	0.00
29/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1662	2	1662	2	0.00
29/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1654	2	1654	2	0.00
29/11/2022	R197 On 02-February-23			Bond Future	329.60	329.5526	329.6023	329.5526	977.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	R197 On 04-May-23			Bond Future	336.17	335.8961	336.1660	335.8961	0.00
29/11/2022	R197 On 03-August-23			Bond Future	333.94	333.5700	333.9421	333.5700	0.00
29/11/2022	R197 On 02-November-23			Bond Future	340.76	340.5086	340.7628	340.5086	0.00
29/11/2022	R202 On 02-February-23			Bond Future	245.53	245.4885	245.5319	245.4885	5,970.00
29/11/2022	R202 On 04-May-23			Bond Future	250.42	250.2138	250.4214	250.2138	0.00
29/11/2022	R202 On 03-August-23			Bond Future	250.70	250.4189	250.7036	250.4189	0.00
29/11/2022	R202 On 02-November-23			Bond Future	255.82	255.6272	255.8241	255.6272	0.00
29/11/2022	R202 On 01-February-24			Bond Future	255.87	255.6361	255.8678	255.6361	0.00
29/11/2022	R209 On 02-February-23			Bond Future	11.26	68.1166	11.2594	68.1166	25,765.00
29/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	939	1	939	1	0.00
29/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	904	1	904	1	0.00
29/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	922	1	922	1	0.00
29/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3329	3	3329	3	0.00
29/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3401	4	3401	4	0.00
29/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3365	3	3365	3	0.00
29/11/2022	R209 On 04-May-23			Bond Future	11.37	66.2606	11.3664	66.2606	2,510.00
29/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2475	2	2475	2	0.00
29/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6620	6	6620	6	0.00
29/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2224	2	2224	2	0.00
29/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2451	2	2451	2	0.00
29/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	710	1	710	1	1,000.00
29/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2428	2	2428	2	0.00
29/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	3829	4	3829	4	0.00
29/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	8060	8	8060	8	0.00
29/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	3801	4	3801	4	0.00
29/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4090	4	4090	4	6,250.00
29/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1282	1	1282	1	8,500.00
29/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	3773	4	3773	4	0.00
29/11/2022	R209 On 03-August-23			Bond Future	11.47	67.5756	11.4702	67.5756	0.00
29/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	5118	5	5118	5	0.00
29/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	5059	5	5059	5	0.00
29/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	5088	5	5088	5	0.00
29/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	2815	3	2815	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	2850	3	2850	3	0.00
29/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	2832	3	2832	3	0.00
29/11/2022	R209 On 02-November-23			Bond Future	11.58	65.8152	11.5783	65.8152	0.00
29/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	3387	3	3387	3	0.00
29/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	3340	3	3340	3	0.00
29/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	3364	3	3364	3	0.00
29/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4532	5	4532	5	0.00
29/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4559	5	4559	5	0.00
29/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4506	5	4506	5	0.00
29/11/2022	R209 On 01-February-24			Bond Future	11.70	67.0736	11.7041	67.0736	0.00
29/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	5395	5	5395	5	0.00
29/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	5423	5	5423	5	0.00
29/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	5451	5	5451	5	0.00
29/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3421	4	3421	4	0.00
29/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3438	4	3438	4	0.00
29/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3456	4	3456	4	0.00
29/11/2022	R210 On 02-February-23			Bond Future	223.46	223.4255	223.4599	223.4255	372.00
29/11/2022	R210 On 04-May-23			Bond Future	224.83	224.6452	224.8281	224.6452	0.00
29/11/2022	R210 On 03-August-23			Bond Future	229.41	229.1533	229.4066	229.1533	0.00
29/11/2022	R210 On 02-November-23			Bond Future	230.93	230.7552	230.9281	230.7552	0.00
29/11/2022	R210 On 01-February-24			Bond Future	235.43	235.2256	235.4321	235.2256	0.00
29/11/2022	R213 On 02-February-23			Bond Future	10.69	83.2468	10.6938	83.2468	39,597.00
29/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	36	0	36	0	476.00
29/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	1052	1	1052	1	912.00
29/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	690	1	690	1	0.00
29/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	675	1	675	1	0.00
29/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	425	0	425	0	0.00
29/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	705	1	705	1	0.00
29/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	903	1	903	1	0.00
29/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	6777	7	6777	7	0.00
29/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	188	0	188	0	912.00
29/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	2917	3	2917	3	0.00
29/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	2511	3	2511	3	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2283	2	2283	2	0.00
29/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	2950	3	2950	3	0.00
29/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	2884	3	2884	3	0.00
29/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	7536	8	7536	8	0.00
29/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	3664	4	3664	4	476.00
29/11/2022	R213 On 04-May-23			Bond Future	10.81	81.2786	10.8101	81.2786	0.00
29/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2551	2	2551	2	0.00
29/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2528	2	2528	2	0.00
29/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2574	2	2574	2	0.00
29/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	2845	3	2845	3	0.00
29/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	2890	3	2890	3	0.00
29/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	2868	3	2868	3	0.00
29/11/2022	R213 On 03-August-23			Bond Future	10.93	82.8913	10.9254	82.8913	0.00
29/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	5057	5	5057	5	0.00
29/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	5029	5	5029	5	0.00
29/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	5086	5	5086	5	0.00
29/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2077	2	2077	2	0.00
29/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2091	2	2091	2	0.00
29/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2064	2	2064	2	0.00
29/11/2022	R213 On 02-November-23			Bond Future	11.05	81.0446	11.0526	81.0446	0.00
29/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	3428	3	3428	3	0.00
29/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	3405	3	3405	3	0.00
29/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	3452	3	3452	3	0.00
29/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3121	3	3121	3	0.00
29/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3159	3	3159	3	0.00
29/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3140	3	3140	3	0.00
29/11/2022	R213 On 01-February-24			Bond Future	11.21	82.5951	11.2113	82.5951	0.00
29/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4848	5	4848	5	0.00
29/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4823	5	4823	5	0.00
29/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4797	5	4797	5	0.00
29/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	2799	3	2799	3	0.00
29/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	2784	3	2784	3	0.00
29/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	2770	3	2770	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	R214 On 02-February-23			Bond Future	11.37	65.7112	11.3656	65.7112	71,030.00
29/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	260	0	260	0	3,550.00
29/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	1153	1	1153	1	3,550.00
29/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1345	1	1345	1	0.00
29/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3412	3	3412	3	0.00
29/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1301	1	1301	1	0.00
29/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1323	1	1323	1	0.00
29/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1367	1	1367	1	0.00
29/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	2878	3	2878	3	0.00
29/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	2912	3	2912	3	0.00
29/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1157	1	1157	1	0.00
29/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	2845	3	2845	3	0.00
29/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	2812	3	2812	3	0.00
29/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	3155	3	3155	3	0.00
29/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	6378	7	6378	7	0.00
29/11/2022	R214 On 04-May-23			Bond Future	11.46	63.6634	11.4628	63.6634	0.00
29/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	3102	3	3102	3	0.00
29/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	3049	3	3049	3	0.00
29/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	3075	3	3075	3	0.00
29/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3594	4	3594	4	0.00
29/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3567	4	3567	4	0.00
29/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3541	4	3541	4	0.00
29/11/2022	R214 On 03-August-23			Bond Future	11.56	64.9267	11.5581	64.9267	0.00
29/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5741	6	5741	6	0.00
29/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5679	6	5679	6	0.00
29/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5710	6	5710	6	0.00
29/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	2747	3	2747	3	0.00
29/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	2764	3	2764	3	0.00
29/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2730	3	2730	3	0.00
29/11/2022	R214 On 02-November-23			Bond Future	11.66	62.9642	11.6593	62.9642	0.00
29/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3869	4	3869	4	0.00
29/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3818	4	3818	4	0.00
29/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3844	4	3844	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	4879	5	4879	5	0.00
29/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	4906	5	4906	5	0.00
29/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	4851	5	4851	5	0.00
29/11/2022	R214 On 01-February-24			Bond Future	11.78	64.1683	11.7792	64.1683	0.00
29/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	5632	6	5632	6	0.00
29/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5661	6	5661	6	0.00
29/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5689	6	5689	6	0.00
29/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	3813	4	3813	4	0.00
29/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	3833	4	3833	4	0.00
29/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	3852	4	3852	4	0.00
29/11/2022	R248 On 02-February-23			Bond Future	11.34	82.1833	11.3407	82.1833	247,577.00
29/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	430	0	430	0	3,820.00
29/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1667	2	1667	2	0.00
29/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1781	2	1781	2	3,820.00
29/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1695	2	1695	2	0.00
29/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1504	1	1504	1	0.00
29/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	3952	4	3952	4	0.00
29/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1723	2	1723	2	0.00
29/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	3509	4	3509	4	0.00
29/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	3427	4	3427	4	0.00
29/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	1602	2	1602	2	0.00
29/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	3852	4	3852	4	0.00
29/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	3551	4	3551	4	0.00
29/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	3593	4	3593	4	0.00
29/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	7221	7	7221	7	0.00
29/11/2022	R248 On 04-May-23			Bond Future	11.44	79.2882	11.4395	79.2882	10,943.00
29/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3796	4	3796	4	0.00
29/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3829	4	3829	4	0.00
29/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3863	4	3863	4	0.00
29/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4458	5	4458	5	0.00
29/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	4492	5	4492	5	0.00
29/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	4526	5	4526	5	0.00
29/11/2022	R248 On 03-August-23			Bond Future	11.54	80.8241	11.5393	80.8241	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	6977	7	6977	7	0.00
29/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	7015	7	7015	7	0.00
29/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	7054	7	7054	7	0.00
29/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3488	4	3488	4	0.00
29/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3509	4	3509	4	0.00
29/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3531	4	3531	4	0.00
29/11/2022	R248 On 02-November-23			Bond Future	11.64	78.0664	11.6361	78.0664	13,000.00
29/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	4835	5	4835	5	0.00
29/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	4771	5	4771	5	0.00
29/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	4803	5	4803	5	0.00
29/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	5783	6	5783	6	0.00
29/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	5850	6	5850	6	0.00
29/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	5816	6	5816	6	0.00
29/11/2022	R248 On 01-February-24			Bond Future	11.75	79.5960	11.7486	79.5960	0.00
29/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	7111	7	7111	7	0.00
29/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	7075	7	7075	7	0.00
29/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	7039	7	7039	7	0.00
29/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	4639	5	4639	5	0.00
29/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4616	5	4616	5	0.00
29/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4592	5	4592	5	0.00